



# **INFORMATION DISCLOSURE CITATION**

(Use several sheets if necessary)

**PTO Form 1449 (Modified)**  
**List of References**

|   |                                 |
|---|---------------------------------|
| Attorney Docket No.<br><b>060967-0010</b> | Serial No.<br><b>09/842,438</b> |
| Applicants<br><b>Ulrich A. Müller</b>     |                                 |
| Filing Date<br><b>April 26, 2001</b>      | Group<br><b>3628</b>            |

## **U.S. PATENT DOCUMENTS**

| *Examiner Initial | Document Number | Date | Name | Class | Sub Class | Filing Date |
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## **FOREIGN PATENT DOCUMENTS**

|  |  | Document Number | Date | Country | Class | Sub Class | Translation |    |
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| AL | Müller U.A., Dacorogna M.M., Pictet O.V., "Heavy Tails in High-Frequency Financial Data", in <u>A Practical Guide to Heavy Tails: Statistical Techniques for Analyzing Heavy Tailed Distributions</u> , R.J. Adler, R.E. Feldman & M.S. Taqqu (eds.), Birkhauser, Boston 1998.             |
| AM | Dacorogna M.M., Gencay R., Muller, U., Olsen, R.B. and Pictet, O.V., <u>An Introduction to High Frequency Finance</u> , Academic Press 2001, Ch. 9.  |
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| Examiner   | Date Considered |
| Examiner: Initial if reference considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. |                 |